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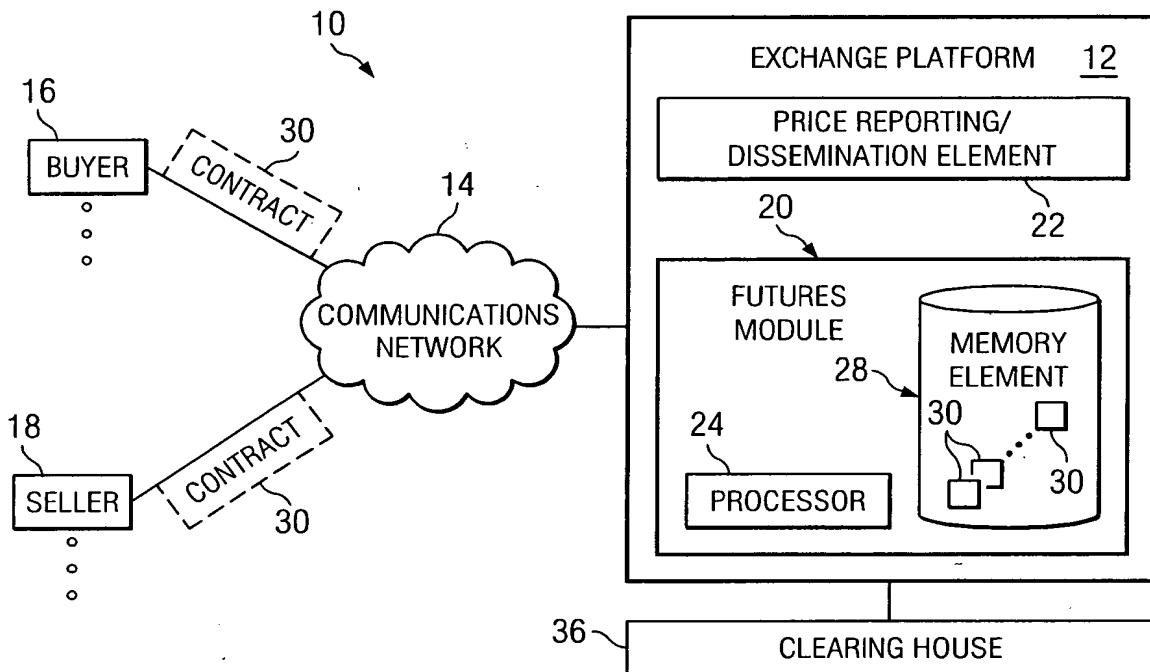


FIG. 1

Diagram illustrating the structure of financial contracts. The top row has columns for CONTRACT, MATURITY, and FIXED COUPON. Below is a list of asset subclasses:

	CONTRACT	MATURITY	FIXED COUPON
1	ASSET SUBCLASS 1 = GERMAN GOVERNMENT BOND	25- 35 YEAR	6.0%
2	ASSET SUBCLASS 2 = ITALIAN GOVERNMENT BOND	25- 35 YEAR	6.0%
3	ASSET SUBCLASS 3 = FRENCH GOVERNMENT BOND	25- 35 YEAR	6.0%

The bottom section contains boxes for SETTLEMENT TERMS, DELIVERY TERMS, EXCHANGE FEES, LIMITATIONS, and MISCELLANEOUS ITEMS, each with specific sub-items:

- SETTLEMENT TERMS** (40): DAILY SETTLEMENT PRICE
- DELIVERY TERMS** (50): DELIVERY NOTIFICATION, DELIVERY MONTHS/DAY
- EXCHANGE FEES** (60): EXCHANGE FEES, PAYMENT TERMS
- LIMITATIONS** (70): POSITION LIMITS, MARGINAL REQUIREMENTS, DAILY PRICE LIMITS
- MISCELLANEOUS ITEMS** (80):

FIG. 2

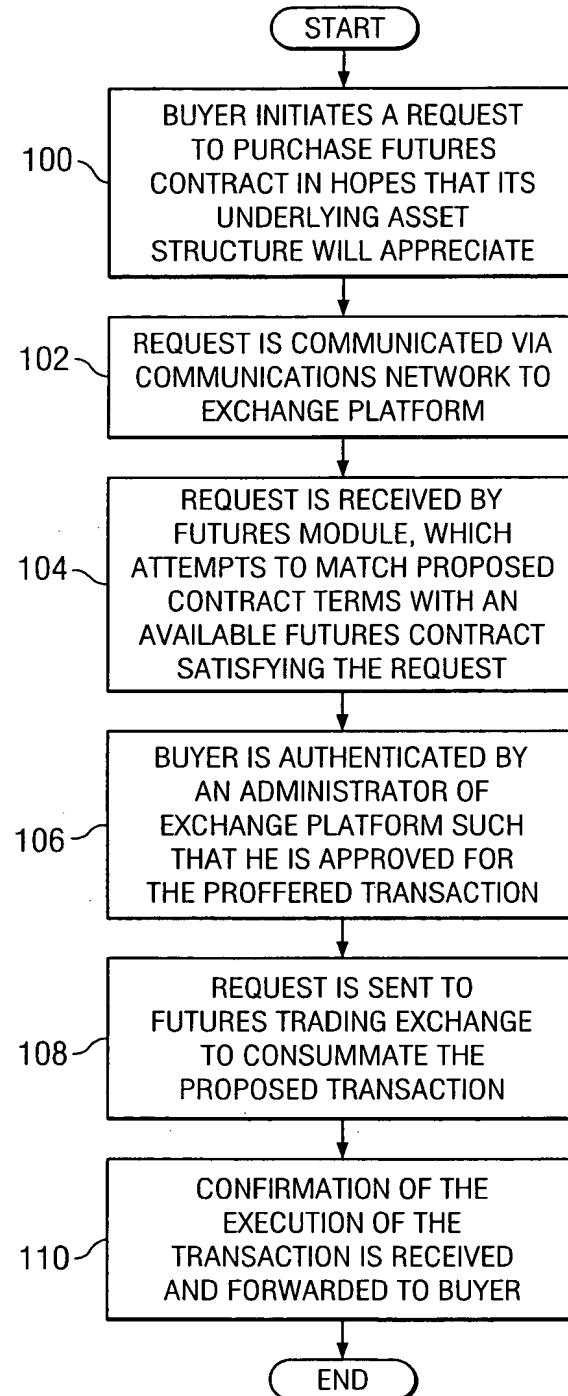


FIG. 3